

FIGURE 1

Figure 1: Template Filling

1. read news article
2. parse
3. recognize proper names; standardize them
4. determine co-reference (optional)
5. fill in template
6. augment template using databases and derived values

FIGURE 2

Figure 2: Building the Stock Predictor		
1. cluster templates into similar groups		
2. look up changes in stock price at appropriate delays from announcement		
3. estimate the probability of change being predicted by the template; check statistical significance		

2022-09-25 10:45:00

FIGURE 3

Figure 3: Using the Stock Predictor	
0. build predictor per figures 1 and 2	
1. read online news story	
2. fill template per method in figure 1	
3. predict probability of stock price of volatility changing by looking up average changes for the template in the past	
4. trade (long or short) based on prediction	

2025-10-27 10:22:03